

Jacobians

$$x = r \cos \theta$$

small x and y

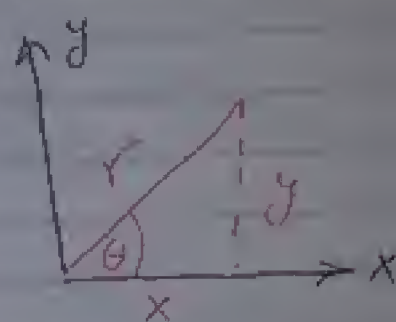
$$y = r \sin \theta$$

$$\Rightarrow J \left(\frac{x, y}{r, \theta} \right) = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix}$$

is 0, 1 small x and y , small r and θ

$$\Rightarrow J = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$J = 1 \cos^2 \theta + r \sin^2 \theta = \boxed{r^2}$$



$$x = r \cos \theta$$

$$y = r \sin \theta$$

* implicit function theorem

$$F(u, v, x, y) = 0 \quad \text{and} \quad G(u, v, x, y) = 0$$

$$\Delta = J \left(\frac{F, G}{x, y} \right) =$$

$$\Delta_1 = J \left(\frac{F, G}{u, y} \right)$$

$$\Delta_2 = J \left(\frac{F, G}{x, u} \right)$$

$$\Rightarrow \frac{\partial F}{\partial u} = - \frac{\Delta_1}{\Delta}$$

$$\Rightarrow \frac{\partial G}{\partial u} = - \frac{\Delta_2}{\Delta}$$

$$\Rightarrow \frac{\partial F}{\partial u} = \frac{f\left(\frac{F,G}{u,y}\right)}{f\left(\frac{F,G}{x,y}\right)} \leftarrow \begin{array}{l} \text{المقام} \\ \text{والسطر} \end{array}$$

بالتالي؛ $\frac{\partial F}{\partial u}$ هو

نسبة $\frac{\partial F}{\partial u}$ إلى $\frac{\partial F}{\partial x}$ مع تغيير x بـ u مع بقاء y ثابتاً

$$\Rightarrow \frac{\partial F}{\partial v} = \frac{f\left(\frac{F,G}{v,y}\right)}{f\left(\frac{F,G}{x,y}\right)}$$

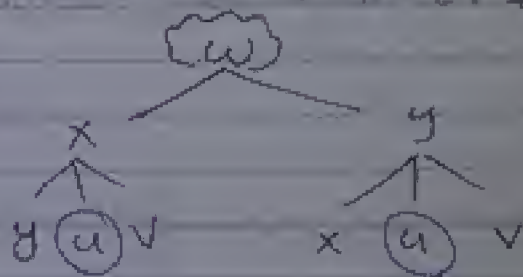
ex) - $w = x^2 y$, $\left. \begin{array}{l} u^2 - v = 3x + y \\ u - 2v^2 = x - 2y \end{array} \right\} \text{ Copied}$

$G = u^2 - v - 3x - y = 0$

$G = u - x - 2v^2 + 2y = 0$

Find $\frac{\partial w}{\partial u}$
Solution

$$\frac{\partial w}{\partial u} = \left(\frac{\partial w}{\partial x} * \frac{\partial x}{\partial u} \right) + \left(\frac{\partial w}{\partial y} * \frac{\partial y}{\partial u} \right)$$



$$* \frac{\partial w}{\partial x} = 2xy \rightarrow \frac{\partial w}{\partial y} = x^2$$

$$\Rightarrow \frac{\partial x}{\partial u} = - \frac{f\left(\frac{F,G}{u,y}\right)}{f\left(\frac{F,G}{x,y}\right)} = - \frac{\begin{vmatrix} F_u & F_g \\ G_u & G_y \end{vmatrix}}{\begin{vmatrix} F_x & F_y \\ G_x & G_y \end{vmatrix}} = - \frac{\begin{vmatrix} 2u & -1 \\ 1 & 2 \end{vmatrix}}{\begin{vmatrix} -3 & -1 \\ -1 & 2 \end{vmatrix}} =$$

$$\therefore \frac{\partial x}{\partial u} = - \frac{4u+1}{-6-1} = \frac{4u+1}{7}$$

$$\frac{\partial y}{\partial u} = - \frac{f\left(\frac{F,G}{x,y}\right)}{f\left(\frac{F,G}{x,y}\right)}$$

$$\frac{\partial y}{\partial u} = - \frac{\begin{vmatrix} f_x & f_u \\ g_x & g_u \end{vmatrix}}{\begin{vmatrix} f_x & f_y \\ g_x & g_y \end{vmatrix}} = - \frac{\begin{vmatrix} -3 & 2u \\ -1 & 1 \end{vmatrix}}{-7}$$

$$F(x,y,u,v)$$

$$G(x,y,u,v)$$

$$* w(x,u)$$

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$$\frac{\partial x}{\partial y} = \frac{f\left(\frac{F,G}{y,u}\right)}{f\left(\frac{F,G}{x,y}\right)}$$

$$\therefore \frac{\partial y}{\partial u} = - \frac{-3+2u}{-7} = \frac{2u-3}{7}$$

$$\therefore \frac{\partial w}{\partial u} = ① * ③ + ② * ④$$

* ~~~~~ *

* Homogeneous fn

متجانس

$$f(x,y) = f(\lambda x, \lambda y) = \lambda^k$$

$$\text{ex} \Rightarrow f(x,y) = x^2 y \Rightarrow f(\lambda x, \lambda y) = \lambda^2 x^2 * \lambda y = \lambda^3 f(x,y)$$

then $f(x,y)$ is homogeneous function of order 3

Euler's theorem

* ~~~~~ *

if $f(x,y)$ is H.fn of order 3

$$\therefore x f_x + y f_y = k f$$

$$\therefore x^2 f_{xx} + 2xy f_{xy} + y^2 f_{yy} = k(k-1) f$$

Ex 35:

$$Z = \sqrt{\frac{x^2 - xy + y^2}{yx^2 + y^2x}} \sin^{-1} \left(\frac{x+y}{x-y} \right)$$

* Prove that $x^2 Z_{xx} + 2xy Z_{xy} + y^2 Z_{yy} = \frac{3}{4} Z$

{Solution}

$$Z(x, y) = \sqrt{\frac{\lambda^2 x^2 - \lambda^2 xy + \lambda^2 y^2}{\lambda^3 yx^2 + \lambda^3 xy^2}} \sin^{-1} \left(\frac{\lambda x + \lambda y}{\lambda(x-y)} \right)$$

$$\therefore Z(\lambda x, \lambda y) = \sqrt{\frac{\lambda}{\lambda}} Z = \lambda^{-1/2} Z$$

$\therefore f(z)$ is Homogeneous of order $-\frac{1}{2}$

\rightarrow using Euler theorem.

$$x^2 Z_{xx} + 2xy Z_{xy} + y^2 Z_{yy} = k(k-1) Z = \frac{1}{2} \left(\frac{1}{2} - 1 \right) Z$$

$$\therefore L.H.S = -\frac{1}{2} \times \frac{3}{2} Z = \frac{3}{4} Z = R.H.S \quad \ast$$

$$x z_{xx} + y z_{xy} - 2 z_x = 0$$

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ex

$$z = \frac{x^2 y^2}{x+y}$$

proof that

$$x \frac{\partial^2 z}{\partial x^2} + y \frac{\partial^2 z}{\partial x \partial y} - 2 \frac{\partial z}{\partial x} = 0$$

Solution

$$z(x, y) = \frac{d^2 x^2 * d^2 y^2}{dx + dy} = \frac{d^4 x^2 y^2}{d(x+y)} = d^3 \frac{x^2 y^2}{x+y}$$

$\therefore z$ is an H.Fn of order 3

using Euler theorem

$$x z_x + y z_y = k z = 3 z \rightarrow \textcircled{1}$$

diff eqn (1) w.r.t x

$$\therefore (x z_{xx} + z_x) + (y z_{xy}) = 3 z_x$$

$$\therefore x z_{xx} + y z_{xy} - 2 z_x = 0$$

Ex Pg 46

L.H.S = R.H.S
if $u = \tan^{-1} \left(\frac{x^3 + y^3}{x-y} \right)$ prove $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \sin 2u$

Solution

Put $z = \frac{x^3 + y^3}{x-y}$

$u = \tan^{-1} z$
 $z = \tan u$

$\therefore z$ is an H.F. of order 2

$\Rightarrow x z_x + y z_y = 2z \rightarrow (1)$

$\Rightarrow \text{L.H.S} = x u_x + y u_y =$

$= x \frac{\partial u}{\partial z} \frac{\partial z}{\partial x} + y \frac{\partial u}{\partial z} \frac{\partial z}{\partial y} = \frac{\partial u}{\partial z} \left(x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \right)$

$\therefore \text{L.H.S} = u_z (x z_x + y z_y) \Rightarrow \text{From (1)}$

$\therefore \text{L.H.S} = u_z \times 2z = \left(\frac{1}{1+z^2} \right) \times 2z = \frac{1}{1+\tan^2 u} \times 2 \tan u$

$\therefore \text{L.H.S} = \frac{1}{\sec^2 u} \times 2 \tan u = \cos^2 u \times 2 \frac{\sin u}{\cos u} = 2 \sin u \cos u$

$\therefore \text{L.H.S} = \sin 2u = \text{R.H.S}$

